

PCE Endowment Fund
Net Asset Value
As of the Month Ending
June 30, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 1,830,270.46
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,830,270.46</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	277,176,547.28
Total fixed Income Securities	<u>277,176,547.28</u>

Broad Domestic Equity

SSgA Russell 3000	446,198,399.38
Total Broad Domestic Equity	<u>446,198,399.38</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	139,118,268.10
Lazard International Equities	82,614,103.50
Total Global Equity Ex-U.S.	<u>221,732,371.60</u>

Receivables and Payables

Income Receivable	469.90
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Total Assets

\$ 946,938,058.62

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
June 30, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 469.90	\$ 500.27
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>469.90</u>	<u>500.27</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	4,796,018.59	16,743,708.45
	<u>4,796,018.59</u>	<u>16,743,708.45</u>
Broad Domestic Equity		
SSgA Russell 3000	769,687.72	10,964,590.08
	<u>769,687.72</u>	<u>10,964,590.08</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(4,814,545.05)	(12,698,790.35)
Lazard International Equities	(2,571,121.42)	(6,097,604.73)
	<u>(7,385,666.47)</u>	<u>(18,796,395.08)</u>
Total Investment Income (Loss)	\$ (1,819,490.26)	\$ 8,912,403.72
Total Invested Assets, Beginning of Period	948,824,957.54	969,389,430.66
Net Contribution (Withdrawal)	(67,408.66)	(31,363,775.76)
Total Assets	<u>\$ 946,938,058.62</u>	<u>\$ 946,938,058.62</u>